

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		11/30/2017	0.00000 %	15,398,445,785.18	0.00	181,254,079.79	0.00	15,217,191,705.39	181,254,079.79	0.00
1M-1	30711XQS6	12/22/2017	2.07750 %	139,235,449.89	233,016.33	6,801,700.27	0.00	132,433,749.62	7,034,716.60	0.00
1M-1H		11/30/2017	0.00000 %	7,329,001.95	0.00	358,024.30	0.00	6,970,977.65	358,024.30	0.00
1M-2A	30711XQT4	12/22/2017	3.97750 %	93,986,000.00	301,140.28	0.00	0.00	93,986,000.00	301,140.28	0.00
1M-AH		11/30/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	12/22/2017	3.97750 %	93,986,000.00	301,140.28	0.00	0.00	93,986,000.00	301,140.28	0.00
1M-BH		11/30/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	12/22/2017	3.97750 %	93,986,000.00	301,140.28	0.00	0.00	93,986,000.00	301,140.28	0.00
1M-CH		11/30/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	12/22/2017	3.97750 %	281,958,000.00	903,420.84	0.00	0.00	281,958,000.00	903,420.84	0.00
1M-2H		11/30/2017	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	12/22/2017	5.47750 %	78,322,000.00	345,590.39	0.00	0.00	78,322,000.00	345,590.39	0.00
1B-1H		11/30/2017	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		11/30/2017	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	12/22/2017	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1A-I2	30711XRB2	12/22/2017	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1A-I3	30711XRD8	12/22/2017	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1A-I4	30711XRF3	12/22/2017	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1B-I1	30711XRH9	12/22/2017	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	12/22/2017	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	12/22/2017	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	12/22/2017	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	12/22/2017	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	12/22/2017	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	12/22/2017	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	12/22/2017	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	12/22/2017	2.17750 %	93,986,000.00	164,860.58	0.00	0.00	93,986,000.00	164,860.58	0.00
1E-A2	30711XRA4	12/22/2017	2.57750 %	93,986,000.00	195,144.96	0.00	0.00	93,986,000.00	195,144.96	0.00
1E-A3	30711XRC0	12/22/2017	2.97750 %	93,986,000.00	225,429.34	0.00	0.00	93,986,000.00	225,429.34	0.00
1E-A4	30711XRE6	12/22/2017	3.37750 %	93,986,000.00	255,713.71	0.00	0.00	93,986,000.00	255,713.71	0.00
1E-B1	30711XRG1	12/22/2017	2.17750 %	93,986,000.00	164,860.58	0.00	0.00	93,986,000.00	164,860.58	0.00
1E-B2	30711XRJ5	12/22/2017	2.57750 %	93,986,000.00	195,144.96	0.00	0.00	93,986,000.00	195,144.96	0.00
1E-B3	30711XRL0	12/22/2017	2.97750 %	93,986,000.00	225,429.34	0.00	0.00	93,986,000.00	225,429.34	0.00
1E-B4	30711XRN6	12/22/2017	3.37750 %	93,986,000.00	255,713.71	0.00	0.00	93,986,000.00	255,713.71	0.00
1E-C1	30711XRQ9	12/22/2017	2.17750 %	93,986,000.00	164,860.58	0.00	0.00	93,986,000.00	164,860.58	0.00
1E-C2	30711XRS5	12/22/2017	2.57750 %	93,986,000.00	195,144.96	0.00	0.00	93,986,000.00	195,144.96	0.00
1E-C3	30711XRU0	12/22/2017	2.97750 %	93,986,000.00	225,429.34	0.00	0.00	93,986,000.00	225,429.34	0.00
1E-C4	30711XRW6	12/22/2017	3.37750 %	93,986,000.00	255,713.71	0.00	0.00	93,986,000.00	255,713.71	0.00
1E-D1	30711XRY2	12/22/2017	2.17750 %	187,972,000.00	329,721.16	0.00	0.00	187,972,000.00	329,721.16	0.00
1E-D2	30711XRZ9	12/22/2017	2.57750 %	187,972,000.00	390,289.92	0.00	0.00	187,972,000.00	390,289.92	0.00
1E-D3	30711XSA3	12/22/2017	2.97750 %	187,972,000.00	450,858.67	0.00	0.00	187,972,000.00	450,858.67	0.00
1E-D4	30711XSB1	12/22/2017	3.37750 %	187,972,000.00	511,427.43	0.00	0.00	187,972,000.00	511,427.43	0.00
1E-D5	30711XSC9	12/22/2017	3.97750 %	187,972,000.00	602,280.56	0.00	0.00	187,972,000.00	602,280.56	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	12/22/2017	2.17750 %	187,972,000.00	329,721.16	0.00	0.00	187,972,000.00	329,721.16	0.00
1E-F2	30711XSE5	12/22/2017	2.57750 %	187,972,000.00	390,289.92	0.00	0.00	187,972,000.00	390,289.92	0.00
1E-F3	30711XSF2	12/22/2017	2.97750 %	187,972,000.00	450,858.67	0.00	0.00	187,972,000.00	450,858.67	0.00
1E-F4	30711XSG0	12/22/2017	3.37750 %	187,972,000.00	511,427.43	0.00	0.00	187,972,000.00	511,427.43	0.00
1E-F5	30711XSH8	12/22/2017	3.97750 %	187,972,000.00	602,280.56	0.00	0.00	187,972,000.00	602,280.56	0.00
1X-1	30711XSJ4	12/22/2017	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1X-2	30711XSK1	12/22/2017	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1X-3	30711XSL9	12/22/2017	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1X-4	30711XSM7	12/22/2017	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
1Y-1	30711XSN5	12/22/2017	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	12/22/2017	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	12/22/2017	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	12/22/2017	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		11/30/2017	0.00000 %	14,502,634,857.70	0.00	174,230,907.37	0.00	14,328,403,950.32	174,230,907.37	0.00
2M-1	30711XSS4	12/22/2017	2.07750 %	115,227,361.01	192,837.79	899,824.14	0.00	114,327,536.87	1,092,661.93	0.00
2M-1H		11/30/2017	0.00000 %	6,065,177.09	0.00	47,363.69	0.00	6,017,813.40	47,363.69	0.00
2M-2A	30711XST2	12/22/2017	4.12750 %	119,342,000.00	396,803.86	0.00	0.00	119,342,000.00	396,803.86	0.00
2M-AH		11/30/2017	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	12/22/2017	4.12750 %	120,816,000.00	401,704.81	0.00	0.00	120,816,000.00	401,704.81	0.00
2M-BH		11/30/2017	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	12/22/2017	4.12750 %	120,816,000.00	401,704.81	0.00	0.00	120,816,000.00	401,704.81	0.00
2M-CH		11/30/2017	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	12/22/2017	4.12750 %	360,974,000.00	1,200,213.48	0.00	0.00	360,974,000.00	1,200,213.48	0.00
2M-2H		11/30/2017	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	12/22/2017	5.77750 %	73,668,000.00	342,858.03	0.00	0.00	73,668,000.00	342,858.03	0.00
2B-1H		11/30/2017	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		11/30/2017	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	12/22/2017	1.80000 %	0.00	173,045.90	0.00	0.00	0.00	173,045.90	0.00
2A-I2	30711XTB0	12/22/2017	1.40000 %	0.00	134,591.26	0.00	0.00	0.00	134,591.26	0.00
2A-I3	30711XTD6	12/22/2017	1.00000 %	0.00	96,136.61	0.00	0.00	0.00	96,136.61	0.00
2A-I4	30711XTF1	12/22/2017	0.60000 %	0.00	57,681.97	0.00	0.00	0.00	57,681.97	0.00
2B-I1	30711XTH7	12/22/2017	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2B-I2	30711XTK0	12/22/2017	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2B-I3	30711XTM6	12/22/2017	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2B-I4	30711XTP9	12/22/2017	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2C-I1	30711XTR5	12/22/2017	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-I2	30711XTT1	12/22/2017	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-I3	30711XTV6	12/22/2017	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-I4	30711XTX2	12/22/2017	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	12/22/2017	2.32750 %	119,342,000.00	223,757.96	0.00	0.00	119,342,000.00	223,757.96	0.00
2E-A2	30711XTA2	12/22/2017	2.72750 %	119,342,000.00	262,212.61	0.00	0.00	119,342,000.00	262,212.61	0.00
2E-A3	30711XTC8	12/22/2017	3.12750 %	119,342,000.00	300,667.25	0.00	0.00	119,342,000.00	300,667.25	0.00
2E-A4	30711XTE4	12/22/2017	3.52750 %	119,342,000.00	339,121.90	0.00	0.00	119,342,000.00	339,121.90	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	12/22/2017	2.32750 %	120,816,000.00	226,521.61	0.00	0.00	120,816,000.00	226,521.61	0.00
2E-B2	30711XTJ3	12/22/2017	2.72750 %	120,816,000.00	265,451.21	0.00	0.00	120,816,000.00	265,451.21	0.00
2E-B3	30711XTL8	12/22/2017	3.12750 %	120,816,000.00	304,380.81	0.00	0.00	120,816,000.00	304,380.81	0.00
2E-B4	30711XTN4	12/22/2017	3.52750 %	120,816,000.00	343,310.41	0.00	0.00	120,816,000.00	343,310.41	0.00
2E-C1	30711XTQ7	12/22/2017	2.32750 %	120,816,000.00	226,521.61	0.00	0.00	120,816,000.00	226,521.61	0.00
2E-C2	30711XTS3	12/22/2017	2.72750 %	120,816,000.00	265,451.21	0.00	0.00	120,816,000.00	265,451.21	0.00
2E-C3	30711XTU8	12/22/2017	3.12750 %	120,816,000.00	304,380.81	0.00	0.00	120,816,000.00	304,380.81	0.00
2E-C4	30711XTW4	12/22/2017	3.52750 %	120,816,000.00	343,310.41	0.00	0.00	120,816,000.00	343,310.41	0.00
2E-D1	30711XTY0	12/22/2017	2.32750 %	240,158,000.00	450,279.57	0.00	0.00	240,158,000.00	450,279.57	0.00
2E-D2	30711XTZ7	12/22/2017	2.72750 %	240,158,000.00	527,663.82	0.00	0.00	240,158,000.00	527,663.82	0.00
2E-D3	30711XUA0	12/22/2017	3.12750 %	240,158,000.00	605,048.06	0.00	0.00	240,158,000.00	605,048.06	0.00
2E-D4	30711XUB8	12/22/2017	3.52750 %	240,158,000.00	682,432.31	0.00	0.00	240,158,000.00	682,432.31	0.00
2E-D5	30711XUC6	12/22/2017	4.12750 %	240,158,000.00	798,508.67	0.00	0.00	240,158,000.00	798,508.67	0.00
2E-F1	30711XUD4	12/22/2017	2.32750 %	241,632,000.00	453,043.22	0.00	0.00	241,632,000.00	453,043.22	0.00
2E-F2	30711XUE2	12/22/2017	2.72750 %	241,632,000.00	530,902.42	0.00	0.00	241,632,000.00	530,902.42	0.00
2E-F3	30711XUF9	12/22/2017	3.12750 %	241,632,000.00	608,761.62	0.00	0.00	241,632,000.00	608,761.62	0.00
2E-F4	30711XUG7	12/22/2017	3.52750 %	241,632,000.00	686,620.82	0.00	0.00	241,632,000.00	686,620.82	0.00
2E-F5	30711XUH5	12/22/2017	4.12750 %	241,632,000.00	803,409.62	0.00	0.00	241,632,000.00	803,409.62	0.00
2X-1	30711XUJ1	12/22/2017	1.80000 %	0.00	348,229.10	0.00	0.00	0.00	348,229.10	0.00
2X-2	30711XUK8	12/22/2017	1.40000 %	0.00	270,844.86	0.00	0.00	0.00	270,844.86	0.00
2X-3	30711XUL6	12/22/2017	1.00000 %	0.00	193,460.61	0.00	0.00	0.00	193,460.61	0.00
2X-4	30711XUM4	12/22/2017	0.60000 %	0.00	116,076.37	0.00	0.00	0.00	116,076.37	0.00
2Y-1	30711XUN2	12/22/2017	1.80000 %	0.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00
2Y-2	30711XUP7	12/22/2017	1.40000 %	0.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00
2Y-3	30711XUQ5	12/22/2017	1.00000 %	0.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00
2Y-4	30711XUR3	12/22/2017	0.60000 %	0.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00
Totals				38,702,866,642.82	27,768,505.55	363,591,899.56	0.00	38,339,274,743.25	391,360,405.11	0.00

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	15,398,445,785.18	22,992,579.71	158,261,500.08	0.00	0.00	181,254,079.79	15,217,191,705.39	0.95932740	181,254,079.79
1M-1	156,644,000.00	139,235,449.89	862,814.43	5,938,885.84	0.00	0.00	6,801,700.27	132,433,749.62	0.84544413	6,801,700.27
1M-1H	8,245,344.00	7,329,001.95	45,416.37	312,607.93	0.00	0.00	358,024.30	6,970,977.65	0.84544413	358,024.30
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,444,672.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

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Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	14,502,634,857.70	20,928,689.12	153,302,218.25	0.00	0.00	174,230,907.37	14,328,403,950.32	0.96487478	174,230,907.37
2M-1	117,869,000.00	115,227,361.01	899,824.14	0.00	0.00	0.00	899,824.14	114,327,536.87	0.96995424	899,824.14
2M-1H	6,204,224.00	6,065,177.09	47,363.69	0.00	0.00	0.00	47,363.69	6,017,813.40	0.96995424	47,363.69
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	38,702,866,642.82	45,776,687.46	317,815,212.10	0.00	0.00	363,591,899.56	38,339,274,743.25	0.96974888	363,591,899.56

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	970.75408318	1.44950607	9.97717559	0.00000000	0.00000000	11.42668166	959.32740152	0.95932740	11.42668166
1M-1	156,644,000.00	888.86551601	5.50812307	37.91326728	0.00000000	0.00000000	43.42139035	845.44412566	0.84544413	43.42139035
1M-1H	8,245,344.00	888.86551610	5.50812313	37.91326717	0.00000000	0.00000000	43.42139030	845.44412580	0.84544413	43.42139030
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	976.60748511	1.40933800	10.32337195	0.00000000	0.00000000	11.73270995	964.87477516	0.96487478	11.73270995
2M-1	117,869,000.00	977.58834817	7.63410345	0.00000000	0.00000000	0.00000000	7.63410345	969.95424471	0.96995424	7.63410345
2M-1H	6,204,224.00	977.58834787	7.63410380	0.00000000	0.00000000	0.00000000	7.63410380	969.95424408	0.96995424	7.63410380
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	15,398,445,785.18	0.00	0.00	0.00	0.00	0.00	0.00	15,217,191,705.39
1M-1	11/27/17 - 12/25/17	29	2.07750 %	139,235,449.89	233,016.33	0.00	0.00	0.00	233,016.33	0.00	132,433,749.62
1M-1H	N/A	N/A	0.00000 %	7,329,001.95	0.00	0.00	0.00	0.00	0.00	0.00	6,970,977.65
1M-2A	11/27/17 - 12/25/17	29	3.97750 %	93,986,000.00	301,140.28	0.00	0.00	0.00	301,140.28	0.00	93,986,000.00
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2B	11/27/17 - 12/25/17	29	3.97750 %	93,986,000.00	301,140.28	0.00	0.00	0.00	301,140.28	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	11/27/17 - 12/25/17	29	3.97750 %	93,986,000.00	301,140.28	0.00	0.00	0.00	301,140.28	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	11/27/17 - 12/25/17	29	3.97750 %	281,958,000.00	903,420.84	0.00	0.00	0.00	903,420.84	0.00	281,958,000.00
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00
1B-1	11/27/17 - 12/25/17	29	5.47750 %	78,322,000.00	345,590.39	0.00	0.00	0.00	345,590.39	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,444,672.00	0.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00
1A-I1	11/27/17 - 12/25/17	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1A-I2	11/27/17 - 12/25/17	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1A-I3	11/27/17 - 12/25/17	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1A-I4	11/27/17 - 12/25/17	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1B-I1	11/27/17 - 12/25/17	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1B-I2	11/27/17 - 12/25/17	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1B-I3	11/27/17 - 12/25/17	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1B-I4	11/27/17 - 12/25/17	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1C-I1	11/27/17 - 12/25/17	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1C-I2	11/27/17 - 12/25/17	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1C-I3	11/27/17 - 12/25/17	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1C-I4	11/27/17 - 12/25/17	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1E-A1	11/27/17 - 12/25/17	29	2.17750 %	93,986,000.00	164,860.58	0.00	0.00	0.00	164,860.58	0.00	93,986,000.00
1E-A2	11/27/17 - 12/25/17	29	2.57750 %	93,986,000.00	195,144.96	0.00	0.00	0.00	195,144.96	0.00	93,986,000.00
1E-A3	11/27/17 - 12/25/17	29	2.97750 %	93,986,000.00	225,429.34	0.00	0.00	0.00	225,429.34	0.00	93,986,000.00
1E-A4	11/27/17 - 12/25/17	29	3.37750 %	93,986,000.00	255,713.71	0.00	0.00	0.00	255,713.71	0.00	93,986,000.00
1E-B1	11/27/17 - 12/25/17	29	2.17750 %	93,986,000.00	164,860.58	0.00	0.00	0.00	164,860.58	0.00	93,986,000.00
1E-B2	11/27/17 - 12/25/17	29	2.57750 %	93,986,000.00	195,144.96	0.00	0.00	0.00	195,144.96	0.00	93,986,000.00
1E-B3	11/27/17 - 12/25/17	29	2.97750 %	93,986,000.00	225,429.34	0.00	0.00	0.00	225,429.34	0.00	93,986,000.00
1E-B4	11/27/17 - 12/25/17	29	3.37750 %	93,986,000.00	255,713.71	0.00	0.00	0.00	255,713.71	0.00	93,986,000.00
1E-C1	11/27/17 - 12/25/17	29	2.17750 %	93,986,000.00	164,860.58	0.00	0.00	0.00	164,860.58	0.00	93,986,000.00
1E-C2	11/27/17 - 12/25/17	29	2.57750 %	93,986,000.00	195,144.96	0.00	0.00	0.00	195,144.96	0.00	93,986,000.00
1E-C3	11/27/17 - 12/25/17	29	2.97750 %	93,986,000.00	225,429.34	0.00	0.00	0.00	225,429.34	0.00	93,986,000.00
1E-C4	11/27/17 - 12/25/17	29	3.37750 %	93,986,000.00	255,713.71	0.00	0.00	0.00	255,713.71	0.00	93,986,000.00
1E-D1	11/27/17 - 12/25/17	29	2.17750 %	187,972,000.00	329,721.16	0.00	0.00	0.00	329,721.16	0.00	187,972,000.00
1E-D2	11/27/17 - 12/25/17	29	2.57750 %	187,972,000.00	390,289.92	0.00	0.00	0.00	390,289.92	0.00	187,972,000.00
1E-D3	11/27/17 - 12/25/17	29	2.97750 %	187,972,000.00	450,858.67	0.00	0.00	0.00	450,858.67	0.00	187,972,000.00
1E-D4	11/27/17 - 12/25/17	29	3.37750 %	187,972,000.00	511,427.43	0.00	0.00	0.00	511,427.43	0.00	187,972,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	11/27/17 - 12/25/17	29	3.97750 %	187,972,000.00	602,280.56	0.00	0.00	0.00	602,280.56	0.00	187,972,000.00
1E-F1	11/27/17 - 12/25/17	29	2.17750 %	187,972,000.00	329,721.16	0.00	0.00	0.00	329,721.16	0.00	187,972,000.00
1E-F2	11/27/17 - 12/25/17	29	2.57750 %	187,972,000.00	390,289.92	0.00	0.00	0.00	390,289.92	0.00	187,972,000.00
1E-F3	11/27/17 - 12/25/17	29	2.97750 %	187,972,000.00	450,858.67	0.00	0.00	0.00	450,858.67	0.00	187,972,000.00
1E-F4	11/27/17 - 12/25/17	29	3.37750 %	187,972,000.00	511,427.43	0.00	0.00	0.00	511,427.43	0.00	187,972,000.00
1E-F5	11/27/17 - 12/25/17	29	3.97750 %	187,972,000.00	602,280.56	0.00	0.00	0.00	602,280.56	0.00	187,972,000.00
1X-1	11/27/17 - 12/25/17	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1X-2	11/27/17 - 12/25/17	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1X-3	11/27/17 - 12/25/17	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1X-4	11/27/17 - 12/25/17	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
1Y-1	11/27/17 - 12/25/17	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1Y-2	11/27/17 - 12/25/17	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1Y-3	11/27/17 - 12/25/17	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1Y-4	11/27/17 - 12/25/17	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	14,502,634,857.70	0.00	0.00	0.00	0.00	0.00	0.00	14,328,403,950.32
2M-1	11/27/17 - 12/25/17	29	2.07750 %	115,227,361.01	192,837.79	0.00	0.00	0.00	192,837.79	0.00	114,327,536.87
2M-1H	N/A	N/A	0.00000 %	6,065,177.09	0.00	0.00	0.00	0.00	0.00	0.00	6,017,813.40
2M-2A	11/27/17 - 12/25/17	29	4.12750 %	119,342,000.00	396,803.86	0.00	0.00	0.00	396,803.86	0.00	119,342,000.00
2M-AH	N/A	N/A	0.00000 %	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00
2M-2B	11/27/17 - 12/25/17	29	4.12750 %	120,816,000.00	401,704.81	0.00	0.00	0.00	401,704.81	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	11/27/17 - 12/25/17	29	4.12750 %	120,816,000.00	401,704.81	0.00	0.00	0.00	401,704.81	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	11/27/17 - 12/25/17	29	4.12750 %	360,974,000.00	1,200,213.48	0.00	0.00	0.00	1,200,213.48	0.00	360,974,000.00
2M-2H	N/A	N/A	0.00000 %	19,000,250.00	0.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00
2B-1	11/27/17 - 12/25/17	29	5.77750 %	73,668,000.00	342,858.03	0.00	0.00	0.00	342,858.03	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	11/27/17 - 12/25/17	29	1.80000 %	119,342,000.00	173,045.90	0.00	0.00	0.00	173,045.90	0.00	119,342,000.00
2A-I2	11/27/17 - 12/25/17	29	1.40000 %	119,342,000.00	134,591.26	0.00	0.00	0.00	134,591.26	0.00	119,342,000.00
2A-I3	11/27/17 - 12/25/17	29	1.00000 %	119,342,000.00	96,136.61	0.00	0.00	0.00	96,136.61	0.00	119,342,000.00
2A-I4	11/27/17 - 12/25/17	29	0.60000 %	119,342,000.00	57,681.97	0.00	0.00	0.00	57,681.97	0.00	119,342,000.00
2B-I1	11/27/17 - 12/25/17	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2B-I2	11/27/17 - 12/25/17	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2B-I3	11/27/17 - 12/25/17	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2B-I4	11/27/17 - 12/25/17	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2C-I1	11/27/17 - 12/25/17	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-I2	11/27/17 - 12/25/17	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-I3	11/27/17 - 12/25/17	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-I4	11/27/17 - 12/25/17	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	11/27/17 - 12/25/17	29	2.32750 %	119,342,000.00	223,757.96	0.00	0.00	0.00	223,757.96	0.00	119,342,000.00
2E-A2	11/27/17 - 12/25/17	29	2.72750 %	119,342,000.00	262,212.61	0.00	0.00	0.00	262,212.61	0.00	119,342,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	11/27/17 - 12/25/17	29	3.12750 %	119,342,000.00	300,667.25	0.00	0.00	0.00	300,667.25	0.00	119,342,000.00
2E-A4	11/27/17 - 12/25/17	29	3.52750 %	119,342,000.00	339,121.90	0.00	0.00	0.00	339,121.90	0.00	119,342,000.00
2E-B1	11/27/17 - 12/25/17	29	2.32750 %	120,816,000.00	226,521.61	0.00	0.00	0.00	226,521.61	0.00	120,816,000.00
2E-B2	11/27/17 - 12/25/17	29	2.72750 %	120,816,000.00	265,451.21	0.00	0.00	0.00	265,451.21	0.00	120,816,000.00
2E-B3	11/27/17 - 12/25/17	29	3.12750 %	120,816,000.00	304,380.81	0.00	0.00	0.00	304,380.81	0.00	120,816,000.00
2E-B4	11/27/17 - 12/25/17	29	3.52750 %	120,816,000.00	343,310.41	0.00	0.00	0.00	343,310.41	0.00	120,816,000.00
2E-C1	11/27/17 - 12/25/17	29	2.32750 %	120,816,000.00	226,521.61	0.00	0.00	0.00	226,521.61	0.00	120,816,000.00
2E-C2	11/27/17 - 12/25/17	29	2.72750 %	120,816,000.00	265,451.21	0.00	0.00	0.00	265,451.21	0.00	120,816,000.00
2E-C3	11/27/17 - 12/25/17	29	3.12750 %	120,816,000.00	304,380.81	0.00	0.00	0.00	304,380.81	0.00	120,816,000.00
2E-C4	11/27/17 - 12/25/17	29	3.52750 %	120,816,000.00	343,310.41	0.00	0.00	0.00	343,310.41	0.00	120,816,000.00
2E-D1	11/27/17 - 12/25/17	29	2.32750 %	240,158,000.00	450,279.57	0.00	0.00	0.00	450,279.57	0.00	240,158,000.00
2E-D2	11/27/17 - 12/25/17	29	2.72750 %	240,158,000.00	527,663.82	0.00	0.00	0.00	527,663.82	0.00	240,158,000.00
2E-D3	11/27/17 - 12/25/17	29	3.12750 %	240,158,000.00	605,048.06	0.00	0.00	0.00	605,048.06	0.00	240,158,000.00
2E-D4	11/27/17 - 12/25/17	29	3.52750 %	240,158,000.00	682,432.31	0.00	0.00	0.00	682,432.31	0.00	240,158,000.00
2E-D5	11/27/17 - 12/25/17	29	4.12750 %	240,158,000.00	798,508.67	0.00	0.00	0.00	798,508.67	0.00	240,158,000.00
2E-F1	11/27/17 - 12/25/17	29	2.32750 %	241,632,000.00	453,043.22	0.00	0.00	0.00	453,043.22	0.00	241,632,000.00
2E-F2	11/27/17 - 12/25/17	29	2.72750 %	241,632,000.00	530,902.42	0.00	0.00	0.00	530,902.42	0.00	241,632,000.00
2E-F3	11/27/17 - 12/25/17	29	3.12750 %	241,632,000.00	608,761.62	0.00	0.00	0.00	608,761.62	0.00	241,632,000.00
2E-F4	11/27/17 - 12/25/17	29	3.52750 %	241,632,000.00	686,620.82	0.00	0.00	0.00	686,620.82	0.00	241,632,000.00
2E-F5	11/27/17 - 12/25/17	29	4.12750 %	241,632,000.00	803,409.62	0.00	0.00	0.00	803,409.62	0.00	241,632,000.00
2X-1	11/27/17 - 12/25/17	29	1.80000 %	240,158,000.00	348,229.10	0.00	0.00	0.00	348,229.10	0.00	240,158,000.00
2X-2	11/27/17 - 12/25/17	29	1.40000 %	240,158,000.00	270,844.86	0.00	0.00	0.00	270,844.86	0.00	240,158,000.00
2X-3	11/27/17 - 12/25/17	29	1.00000 %	240,158,000.00	193,460.61	0.00	0.00	0.00	193,460.61	0.00	240,158,000.00
2X-4	11/27/17 - 12/25/17	29	0.60000 %	240,158,000.00	116,076.37	0.00	0.00	0.00	116,076.37	0.00	240,158,000.00
2Y-1	11/27/17 - 12/25/17	29	1.80000 %	241,632,000.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00	241,632,000.00
2Y-2	11/27/17 - 12/25/17	29	1.40000 %	241,632,000.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00	241,632,000.00
2Y-3	11/27/17 - 12/25/17	29	1.00000 %	241,632,000.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00	241,632,000.00
2Y-4	11/27/17 - 12/25/17	29	0.60000 %	241,632,000.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00	241,632,000.00
Totals					27,768,505.55	0.00	0.00	0.00	27,768,505.55	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

**Connecticut Avenue Securities
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Series 2017-C06**

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	970.75408318	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	959.32740152
1M-1	156,644,000.00	2.07750 %	888.86551601	1.48755350	0.00000000	0.00000000	0.00000000	1.48755350	0.00000000	845.44412566
1M-1H	8,245,344.00	0.00000 %	888.86551610	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	845.44412580
1M-2A	93,986,000.00	3.97750 %	1000.00000000	3.20409721	0.00000000	0.00000000	0.00000000	3.20409721	0.00000000	1000.00000000
1M-AH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	93,986,000.00	3.97750 %	1000.00000000	3.20409721	0.00000000	0.00000000	0.00000000	3.20409721	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	3.97750 %	1000.00000000	3.20409721	0.00000000	0.00000000	0.00000000	3.20409721	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	3.97750 %	1000.00000000	3.20409721	0.00000000	0.00000000	0.00000000	3.20409721	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	5.47750 %	1000.00000000	4.41243061	0.00000000	0.00000000	0.00000000	4.41243061	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000
1E-A2	93,986,000.00	2.57750 %	1000.00000000	2.07631945	0.00000000	0.00000000	0.00000000	2.07631945	0.00000000	1000.00000000
1E-A3	93,986,000.00	2.97750 %	1000.00000000	2.39854170	0.00000000	0.00000000	0.00000000	2.39854170	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.37750 %	1000.00000000	2.72076384	0.00000000	0.00000000	0.00000000	2.72076384	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.57750 %	1000.00000000	2.07631945	0.00000000	0.00000000	0.00000000	2.07631945	0.00000000	1000.00000000
1E-B3	93,986,000.00	2.97750 %	1000.00000000	2.39854170	0.00000000	0.00000000	0.00000000	2.39854170	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.37750 %	1000.00000000	2.72076384	0.00000000	0.00000000	0.00000000	2.72076384	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.57750 %	1000.00000000	2.07631945	0.00000000	0.00000000	0.00000000	2.07631945	0.00000000	1000.00000000
1E-C3	93,986,000.00	2.97750 %	1000.00000000	2.39854170	0.00000000	0.00000000	0.00000000	2.39854170	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.37750 %	1000.00000000	2.72076384	0.00000000	0.00000000	0.00000000	2.72076384	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000
1E-D2	187,972,000.00	2.57750 %	1000.00000000	2.07631945	0.00000000	0.00000000	0.00000000	2.07631945	0.00000000	1000.00000000
1E-D3	187,972,000.00	2.97750 %	1000.00000000	2.39854164	0.00000000	0.00000000	0.00000000	2.39854164	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.37750 %	1000.00000000	2.72076389	0.00000000	0.00000000	0.00000000	2.72076389	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	3.97750 %	1000.00000000	3.20409721	0.00000000	0.00000000	0.00000000	3.20409721	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.57750 %	1000.00000000	2.07631945	0.00000000	0.00000000	0.00000000	2.07631945	0.00000000	1000.00000000
1E-F3	187,972,000.00	2.97750 %	1000.00000000	2.39854164	0.00000000	0.00000000	0.00000000	2.39854164	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.37750 %	1000.00000000	2.72076389	0.00000000	0.00000000	0.00000000	2.72076389	0.00000000	1000.00000000
1E-F5	187,972,000.00	3.97750 %	1000.00000000	3.20409721	0.00000000	0.00000000	0.00000000	3.20409721	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	976.60748511	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	964.87477516
2M-1	117,869,000.00	2.07750 %	977.58834817	1.63603484	0.00000000	0.00000000	0.00000000	1.63603484	0.00000000	969.95424471
2M-1H	6,204,224.00	0.00000 %	977.58834787	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.95424408
2M-2A	119,342,000.00	4.12750 %	1000.00000000	3.32493054	0.00000000	0.00000000	0.00000000	3.32493054	0.00000000	1000.00000000
2M-AH	6,282,140.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	120,816,000.00	4.12750 %	1000.00000000	3.32493056	0.00000000	0.00000000	0.00000000	3.32493056	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	4.12750 %	1000.00000000	3.32493056	0.00000000	0.00000000	0.00000000	3.32493056	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	4.12750 %	1000.00000000	3.32493055	0.00000000	0.00000000	0.00000000	3.32493055	0.00000000	1000.00000000
2M-2H	19,000,250.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	73,668,000.00	5.77750 %	1000.00000000	4.65409717	0.00000000	0.00000000	0.00000000	4.65409717	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.12777782	0.00000000	0.00000000	0.00000000	1.12777782	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.32750 %	1000.00000000	1.87493054	0.00000000	0.00000000	0.00000000	1.87493054	0.00000000	1000.00000000
2E-A2	119,342,000.00	2.72750 %	1000.00000000	2.19715280	0.00000000	0.00000000	0.00000000	2.19715280	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	3.12750 %	1000.00000000	2.51937499	0.00000000	0.00000000	0.00000000	2.51937499	0.00000000	1000.00000000
2E-A4	119,342,000.00	3.52750 %	1000.00000000	2.84159726	0.00000000	0.00000000	0.00000000	2.84159726	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.32750 %	1000.00000000	1.87493056	0.00000000	0.00000000	0.00000000	1.87493056	0.00000000	1000.00000000
2E-B2	120,816,000.00	2.72750 %	1000.00000000	2.19715278	0.00000000	0.00000000	0.00000000	2.19715278	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.12750 %	1000.00000000	2.51937500	0.00000000	0.00000000	0.00000000	2.51937500	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.52750 %	1000.00000000	2.84159722	0.00000000	0.00000000	0.00000000	2.84159722	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.32750 %	1000.00000000	1.87493056	0.00000000	0.00000000	0.00000000	1.87493056	0.00000000	1000.00000000
2E-C2	120,816,000.00	2.72750 %	1000.00000000	2.19715278	0.00000000	0.00000000	0.00000000	2.19715278	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.12750 %	1000.00000000	2.51937500	0.00000000	0.00000000	0.00000000	2.51937500	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.52750 %	1000.00000000	2.84159722	0.00000000	0.00000000	0.00000000	2.84159722	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.32750 %	1000.00000000	1.87493055	0.00000000	0.00000000	0.00000000	1.87493055	0.00000000	1000.00000000
2E-D2	240,158,000.00	2.72750 %	1000.00000000	2.19715279	0.00000000	0.00000000	0.00000000	2.19715279	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.12750 %	1000.00000000	2.51937499	0.00000000	0.00000000	0.00000000	2.51937499	0.00000000	1000.00000000
2E-D4	240,158,000.00	3.52750 %	1000.00000000	2.84159724	0.00000000	0.00000000	0.00000000	2.84159724	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.12750 %	1000.00000000	3.32493055	0.00000000	0.00000000	0.00000000	3.32493055	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.32750 %	1000.00000000	1.87493056	0.00000000	0.00000000	0.00000000	1.87493056	0.00000000	1000.00000000
2E-F2	241,632,000.00	2.72750 %	1000.00000000	2.19715278	0.00000000	0.00000000	0.00000000	2.19715278	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.12750 %	1000.00000000	2.51937500	0.00000000	0.00000000	0.00000000	2.51937500	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.52750 %	1000.00000000	2.84159722	0.00000000	0.00000000	0.00000000	2.84159722	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.12750 %	1000.00000000	3.32493056	0.00000000	0.00000000	0.00000000	3.32493056	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	7,164,790.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	3,773,837.38
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>10,938,627.93</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,919,461.27
Total Withdrawals (Pool Distribution Amount)	<u>10,938,627.93</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.327500%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	188,413,804.36
Total Principal Reduction Cumulative	670,647,808.35
Scheduled Principal Current	23,900,810.51
Scheduled Principal Cumulative	96,387,561.63
Unscheduled Principal Current	164,512,993.85
Unscheduled Principal Cumulative	574,260,246.72
Senior Reduction Amount	181,254,079.79
Subordinate Reduction Amount	7,159,724.57
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
<u>Group 2</u>	
Total Principal Reduction Current	175,178,095.20
Total Principal Reduction Cumulative	525,337,955.39
Scheduled Principal Current	21,875,876.95
Scheduled Principal Cumulative	86,942,627.15
Unscheduled Principal Current	153,302,218.25
Unscheduled Principal Cumulative	438,395,328.24
Senior Reduction Amount	174,230,907.37
Subordinate Reduction Amount	947,187.83
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	67931
Period Reference Pool Removal Loan Count	592
Period Ending Loan Count	67339
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	15,818,286,596.31
Period PIF Loan Count Current	581
PIF Loan Count Cumulative	2009
Period PIF Loan UPB Current	153,725,254.88
PIF Loan UPB Cumulative	535,895,166.24
Period Partial Prepayment Amount	8,351,273.28
Repurchase Prior CE Loan Count Current	11
Repurchase Prior CE Loan Count Cum	19
Repurchased Prior Credit Event UPB Curr	2,763,149.97
Repurchased Prior Credit Event UPB Cum	4,950,980.27
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	65539
Period Reference Pool Removal Loan Count	495
Period Ending Loan Count	65044
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,983,815,080.89
Period PIF Loan Count Current	490
PIF Loan Count Cumulative	1438
Period PIF Loan UPB Current	145,823,624.77
PIF Loan UPB Cumulative	408,354,973.24
Period Partial Prepayment Amount	6,745,322.71
Repurchase Prior CE Loan Count Current	5
Repurchase Prior CE Loan Count Cum	7
Repurchased Prior Credit Event UPB Curr	1,010,687.41
Repurchased Prior Credit Event UPB Cum	1,552,698.54
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Group 1	
Senior Percentage	96.200000%
Subordinate Percentage	3.800000%
Minimum Credit Enhancement Test Pass?	YES
Group 2	
Senior Percentage	95.670172%
Subordinate Percentage	4.329828%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.250000%	4.250000%	4.270000%
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
2M-1	0.00	0.00	3.450000%	3.450000%	3.470000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	462	99,174,179.35	0.686081%	0.626959%
60 Days	106	22,996,003.16	0.157412%	0.145376%
90 Days	8	2,033,763.21	0.011880%	0.012857%
120 Days	2	866,155.10	0.002970%	0.005476%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	578	125,070,100.82	0.858344%	0.790668%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	589	135,216,936.69	0.905541%	0.902420%
60 Days	139	32,862,950.61	0.213701%	0.219323%
90 Days	14	3,796,,343.41	0.021524%	0.025336%
120 Days	7	1,209,666.99	0.010762%	0.008073%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	749	173,085,897.70	1.151528%	1.155152%

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Group 1
Realized Loss Report - Collateral

Summary

MDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$
else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Group 2
Realized Loss Report - Collateral

Summary

MDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$
else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments this Period			

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2017

12/13/2017

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses this Period			

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Total	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
No Losses this Period										

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2017

13-Dec-2017 05:24:56 PM

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

Group 1 - No Realized Loss Information to report this period.

Group 2 - No Realized Loss Information to report this period.

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 1.021 %
3 Month Average 0.852 %
12 Month Average 0.000 %

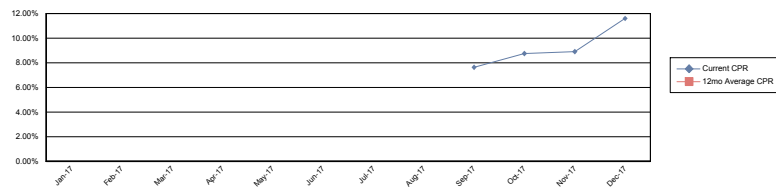
CPR

Current Month 11.590 %
3 Month Average 9.747 %
12 Month Average 0.000 %

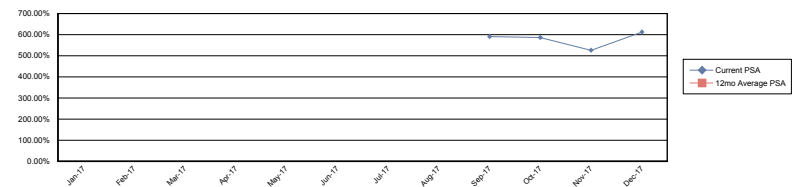
PSA

Current Month 612.291 %
3 Month Average 574.907 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.029 %
3 Month Average 0.908 %
12 Month Average 0.000 %

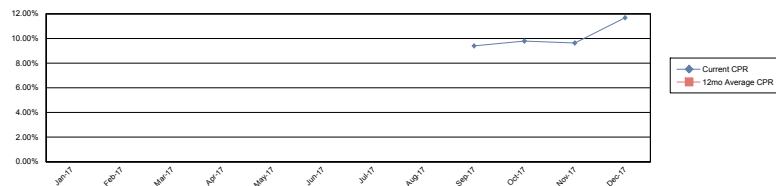
CPR

Current Month 11.676 %
3 Month Average 10.360 %
12 Month Average 0.000 %

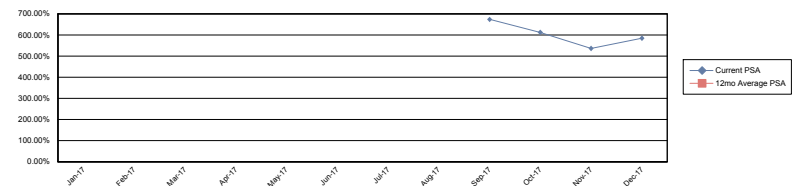
PSA

Current Month 584.304 %
3 Month Average 577.292 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



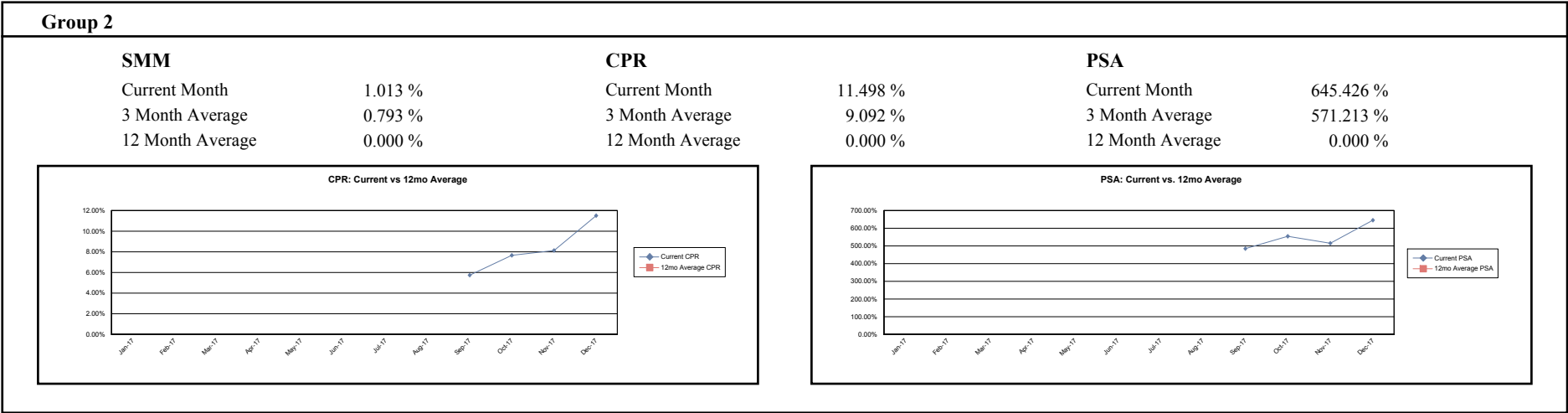
PSA: Current vs. 12mo Average



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Prepayment Rates



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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043740849	134,448.96	0.00	0.000%	134,448.96
0043741538	515,647.63	0.00	0.000%	515,647.63
0043747417	232,048.04	0.00	0.000%	232,048.04
0043765567	199,251.36	0.00	0.000%	199,251.36
0043768640	197,181.64	0.00	0.000%	197,181.64
0043774680	194,603.81	0.00	0.000%	194,603.81
0043785070	55,466.13	0.00	0.000%	55,466.13
0043792174	615,211.02	0.00	0.000%	615,211.02
0043792752	182,035.96	0.00	0.000%	182,035.96
0043793596	260,577.13	0.00	0.000%	260,577.13
0043795206	176,678.29	0.00	0.000%	176,678.29
0043813895	280,859.65	0.00	0.000%	280,859.65
0043828486	145,395.54	0.00	0.000%	145,395.54
0043859250	238,685.44	0.00	0.000%	238,685.44
0043863577	159,280.15	0.00	0.000%	159,280.15
0043873856	186,466.63	0.00	0.000%	186,466.63
Totals	3,773,837.38	0.00		

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Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager – CONN-AVE 2017-C06), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Exchange History

Effective Distribution Date: 11/27/2017

Incoming Certificate:

Class	Prior Value	Issued Value
1M2A	0.00	5,110,000.00
1EF5	0.00	10,220,000.00

Outgoing Certificates:

Class	Prior Value	Issued Value
1M2	15,330,000.00	0.00